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Morris, I. And B. Powell. 2013. 2th, 2024BACKTESTING VAR ESTIMATION UNDER GARCH AND GJR ...The 7th International Days Of Statistics And Economics, Prague, September 19-21, 2013 703 2 VaR And Backtesting Procedure Value At Risk (VaR) Is Nowadays Commonly Accepted Measure Of The Risk. If We Assume A Random Variable X - The Profit From Asset / Portfolio With The (un)known Distribution Function FX, VaR At A Given 6th, 2024GARCH Nonlinear Time Series Analysis For Modelling And ...GARCH Nonlinear Time Series Analysis For Modelling And Forecasting Of India's Volatile Spices Export Data Using SAS Version 9.2 Himadri Ghosh And Savita Wadhwa I.A.S.R.I., Library Avenue, Pusa, New Delhi - 110 012 Him\_adri@iasri.res.in, Savita@iasri.res.in Spices Are The Most Import 2th, 2024.

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